

Initial-Boundary Value Problems for Nonlinear Parabolic Equations in Higher Dimensional Domains

Guochun Wen and Benteng Zou



SCIENCE PRESS
Beijing

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This book deals with nonlinear parabolic equations and systems of second order in higher dimensional domains, mainly several initial-boundary value problems for nonlinear parabolic equations and systems of second order equations with smooth coefficients or measurable coefficients are discussed. There are two characteristics of this book. One is that parabolic equations are discussed in the nonlinear case and the boundary conditions include the irregular oblique derivative case, another one is that boundary value problems are almost considered in the case of multiply connected domains and several methods are used. This book can be referred to the graduate students, researchers in partial differential equations and function theory at universities and institutes.

ISBN 7-03-009127-2



9 787030 091277

ISBN 7-03-009127-2

定价: 76.00 元

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Copyright©2002 by Science Press
Published by Science Press
16 Donghuangchenggen North Street
Beijing 100717, China
Second Printed in 2006

Printed in Beijing

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ISBN 7-03-009127-2/O • 1336 (Science Press, Beijing)

Preface

This book mainly deals with nonlinear parabolic equations and systems of second order in higher dimensional domains. We shall discuss several initial-boundary value problems for quasilinear, nonlinear parabolic equations and systems of second order equations with smooth coefficients and measurable coefficients.

In Chapter I, we first introduce some properties of solutions for parabolic equations of second order including the extremum principles, representation theorem and compactness principle of their solutions. By using the extremum principles, the uniqueness theorem of solutions for some initial-general boundary value problem is proved. The properties of solutions for parabolic equations will be used in the latter chapters.

In recent years, some initial-boundary value problems for nonlinear parabolic equations of second order with smooth coefficients were investigated by some mathematicians, but they only discussed the Dirichlet problem and initial-nonlinear regular oblique derivative problem for the equations. In Chapter II, we first introduce the solvability results of the above problems, and then consider the more general initial-nonlinear irregular oblique derivative problem.

In Chapters III and IV, not only several initial-boundary value problems for nonlinear nondivergent parabolic equations of second order with measurable coefficients, i.e. Cordes coefficients, but also some initial-boundary value problems for nonlinear nondivergent parabolic systems of second order equations with measurable coefficients are investigated, which cannot be found in other books published. Here we first give a priori estimates of solutions for the above initial-boundary value problems and then prove their solvability by the estimates of solutions and the method of parameter extension or the Leray-Schauder theorem.

In Chapter V, we discuss some initial-boundary value problems for linear and quasilinear parabolic equations of second order with other

measurable coefficients, i.e. VMO coefficients. We give a priori estimates of solutions for the above problems, and prove the uniqueness and existence of solutions for the problems, here we mainly construct the foundational solution of the corresponding initial-boundary value problems for linear parabolic equation of second order.

There are two characteristics of this book: one is that parabolic equations are discussed in the nonlinear case, and the boundary conditions include the irregular oblique derivative case, another is that boundary value problems are almost considered in the case of multiply connected domains and several methods are used. We mention that the methods in this book can be used to discuss the corresponding boundary value problems for nonlinear elliptic equations in higher dimensional domains, and some moving boundary problems in filtrations, gas dynamics, elastico-plastic mechanics can be handled by using the results as stated in this book.

The great majority of the contents originates in investigations of the authors and his cooperative colleagues, and many results are published here for the first time. After reading the volume, it can be seen that many questions remain for further investigations.

Beijing
May 2001

Wen Guochun
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Chapter I

Properties of Solutions for Parabolic Equations of Second Order

In this chapter, we mainly introduce some properties of solutions for linear parabolic equations of second order including the extremum principles, representation theorem and compactness principle of their solutions. By using the extremum principles, the uniqueness and stability of solutions for some initial-boundary value problems are verified. Besides the existence of solutions of the Dirichlet problem for linear parabolic equations is proved. The properties of solutions for parabolic equations will be used in the following chapters.

1. Conditions of Linear and Nonlinear Parabolic Equations of Second Order

Let Ω be a bounded domain in \mathbf{R}^N with the boundary $\partial\Omega \in C_\mu^2$ ($0 < \mu < 1$) and $Q = \Omega \times I$ be a cylinder, here $I = \{0 < t \leq T\}$, T is a positive constant, and $\partial Q = \partial Q_1 \cup \partial Q_2$ is called the parabolic boundary of Q , in which $\partial Q_1, \partial Q_2$ are the bottom $\{x \in \Omega, t = 0\}$ and the lateral boundary $\{x \in \partial\Omega, t \in \bar{I}\}$ of the domain Q respectively.

First of all, we consider the linear partial differential equation of second order

$$\mathcal{L}u = \sum_{i,j=1}^N a_{ij}u_{x_i x_j} + \sum_{i=1}^N b_i u_{x_i} + cu - u_t = f \text{ in } Q, \quad (1.1)$$

where the coefficients $a_{ij} = a_{ij}(x, t)$, $b_i = b_i(x, t)$ ($i, j = 1, \dots, N$), $c = c(x, t)$, $f(x, t)$ are known continuous functions in Q . The condition of uniformly parabolic type for equation (1.1) is that the following inequality holds

$$q_0 \sum_{j=1}^N |\xi_j|^2 \leq \sum_{i,j=1}^N a_{ij} \xi_i \xi_j \leq q_0^{-1} \sum_{j=1}^N |\xi_j|^2 \text{ in } Q, \quad (1.2)$$

in which q_0 ($0 < q_0 < 1$) is a constant. If a_{ij}, b_i ($i, j = 1, \dots, N$), c, f satisfy

$$\|\eta\|_{C_{\alpha, \alpha/2}^{1,0}(Q^*)} \leq k_0, \quad \eta = a_{ij}, b_i (i, j = 1, \dots, N), c, f, \quad (1.3)$$

where Q^* is any closed subdomain in Q , α ($0 < \alpha < 1$), k_0 are non-negative constants and

$$\begin{aligned} \|a\|_{C^{1,0}(Q^*)} &= \|a\|_{C^{0,0}(Q^*)} + \sum_{i=1}^N \|a_{x_i}\|_{C^{0,0}(Q^*)}, \\ \|a\|_{C_{\alpha,\alpha/2}^{1,0}(Q^*)} &= \|a\|_{C_{\alpha,\alpha/2}^{0,0}(Q^*)} + \sum_{i=1}^N \|a_{x_i}\|_{C_{\alpha,\alpha/2}^{0,0}(Q^*)}, \\ \|a\|_{C_{\alpha,\alpha/2}(Q^*)} &= \|a\|_{C^{0,0}(Q^*)} + \|a\|_{H_{\alpha,\alpha/2}(Q^*)} \\ &= \max_{Q^*} |a| + \max_{(x,t) \neq (y,\tau) \in Q^*} \frac{|a(x,t) - a(y,\tau)|}{|x-y|^\alpha + |t-\tau|^{\alpha/2}}, \end{aligned}$$

then we say that equation (1.1) satisfies Condition C_0 . In this case, if a function $u(x,t) \in C_{\alpha,\alpha/2}^{2,1}(Q)$ satisfies equation (1.1) for every point $(x,t) \in Q$, then the function is called a classical solution of (1.1) in Q .

Secondly, we consider the nonlinear parabolic equation of second order

$$F(x,t,u,D_x u, D_x^2 u) - u_t = 0 \text{ in } Q, \quad (1.4)$$

namely

$$\sum_{i,j=1}^N a_{ij} u_{x_i x_j} + \sum_{i=1}^N b_i u_{x_i} + cu - u_t = f \text{ in } Q, \quad (1.5)$$

where $D_x u = (u_{x_i})$, $D_x^2 u = (u_{x_i x_j})$, and

$$\begin{aligned} a_{ij} &= \int_0^1 F_{\tau r_{ij}}(x,t,u,p,\tau r) d\tau, \quad b_i = \int_0^1 F_{\tau p_i}(x,t,u,\tau p,0) d\tau, \\ c &= \int_0^1 F_{\tau u}(x,t,\tau u,0,0) d\tau, \quad f = -F(x,t,0,0,0), \end{aligned}$$

$$p = D_x u, \quad r = D_x^2 u, \quad p_i = \frac{\partial u}{\partial x_i}, \quad r_{ij} = \frac{\partial^2 u}{\partial x_i \partial x_j}, \quad i, j = 1, \dots, N.$$

Suppose that (1.4) (or (1.5)) satisfies Condition C , i.e. for arbitrary functions $u(x,t)$, $u^1(x,t)$, $u^2(x,t) \in C_{\alpha,\alpha/2}^{1,0}(\bar{\Omega}) \cap \tilde{W}_2^{2,1}(Q)$, $F(x,t,u,D_x u, D_x^2 u)$ satisfies the condition

$$\begin{aligned} &F(x,t,u^1,D_x u^1,D_x^2 u^1) - F(x,t,u^2,D_x u^2,D_x^2 u^2) \\ &= \sum_{i,j=1}^N \tilde{a}_{ij} u_{x_i x_j} + \sum_{i=1}^N \tilde{b}_i u_{x_i} + \tilde{c}u, \end{aligned} \quad (1.6)$$

where $u = u^1 - u^2$ and

$$\begin{aligned}\tilde{a}_{ij} &= \int_0^1 F_{u_{x_i x_j}}(x, t, \tilde{u}, \tilde{p}, \tilde{r}) d\tau, \quad \tilde{b}_i = \int_0^1 F_{u_{x_i}}(x, t, \tilde{u}, \tilde{p}, \tilde{r}) d\tau, \\ \tilde{c} &= \int_0^1 F_u(x, t, \tilde{u}, \tilde{p}, \tilde{r}) d\tau, \quad \tilde{u} = u^2 + \tau(u^1 - u^2), \quad \tilde{p} = D_x \tilde{u}, \quad \tilde{r} = D_x^2 \tilde{u},\end{aligned}$$

$$\|u\|_{\tilde{W}_2^{2,1}(Q)} = \left(\int_Q [u^2 + \sum_{i=1}^N u_{x_i}^2 + \sum_{i,j=1}^N u_{x_i x_j}^2 + u_t^2] dx dt \right)^{1/2},$$

and $\tilde{a}_{ij}, \tilde{b}_i, \tilde{c}, f$ satisfy the condition

$$q_0 \sum_{j=1}^N |\xi_j|^2 \leq \sum_{i,j=1}^N \tilde{a}_{ij} \xi_i \xi_j \leq q_0^{-1} \sum_{j=1}^N |\xi_j|^2, \quad 0 < q_0 < 1, \quad (1.7)$$

$$\frac{\sup_Q \sum_{i,j=1}^N \tilde{a}_{ij}^2}{\inf_Q [\sum_{i=1}^N \tilde{a}_{ii}]^2} \leq q_1 < \frac{1}{N-1/2}, \quad L_p[f, \overline{Q}] \leq k_1, \quad (1.8)$$

$$|\tilde{a}_{ij}| \leq k_0, \quad |\tilde{b}_i| \leq k_0, \quad i, j = 1, \dots, N, \quad |\tilde{c}| \leq k_0,$$

where $q_0, q_1, k_0, k_1, p (> N+2)$ are non-negative constants. Moreover, for almost every point $(x, t) \in Q$ and $D_x^2 u \in \mathbf{R}^{N(N+1)/2}$, $\tilde{a}_{ij}(x, t, u, D_x u, D_x^2 u)$, $\tilde{b}_i(x, t, u, D_x u)$, $\tilde{c}(x, t, u)$ are continuous in $u \in \mathbf{R}$, $D_x u \in \mathbf{R}^N$. If the last two conditions in (1.8) are replaced by

$$L_p[\tilde{b}_i, \overline{Q}] \leq k_0, \quad i = 1, \dots, N, \quad (1.9)$$

$$L_p[\tilde{c}, \overline{Q}] \leq k_0, \quad p > N+2, \quad \sup_Q \tilde{c} < \infty,$$

then Condition C will be called Condition C' . If the first condition in (1.8) is replaced by

$$\sup_Q \frac{\sum_{i,j=1}^N \tilde{a}_{ij}^2}{[\sum_{i=1}^N \tilde{a}_{ii}]^2} \leq q_1 < \frac{1}{N - \tilde{\mu}^2}, \quad \tilde{\mu} = \frac{\inf_Q \sum_{i=1}^N \tilde{a}_{ii}}{\sup_Q \sum_{i=1}^N \tilde{a}_{ii}}, \quad (1.10)$$

then Condition C' will be called Condition C'' . It is not difficult to derive the following relation

$$\text{Condition } C \subset \text{Condition } C' \subset \text{Condition } C''.$$

The so-called Dirichlet problem (Problem D), initial-Neumann problem (Problem N) and the initial-regular oblique derivative problem (Problem O) of equation (1.1), i.e. to find a continuous solution

$u = u(x, t) \in C_{\beta, \beta/2}^{1,0}(\bar{Q}) \cap \tilde{W}_2^{2,1}(Q)$ of (1.1) satisfying the initial condition

$$u(x, 0) = g(x), \quad x \in \Omega, \quad (1.11)$$

and the boundary conditions

$$u(x, t) = r(x, t), \quad (x, t) \in \partial Q_2 \text{ (Problem } D), \quad (1.12)$$

$$\frac{\partial u(x, t)}{\partial \vec{n}} = \tau(x, t), \quad (x, t) \in \partial Q_2 \text{ (Problem } N), \quad (1.13)$$

$$\frac{\partial u(x, t)}{\partial \vec{v}} + \sigma(x, t)u = \tau(x, t), \quad (x, t) \in \partial Q_2 \text{ (Problem } O), \quad (1.14)$$

respectively, in which \vec{v} and \vec{n} are the unit vector and unit outward normal at every point $(x, t) \in \partial Q_2$ respectively, and $g(x)$ in $\bar{\Omega}$, $r(x, t)$, $\sigma(x, t)$, $\tau(x, t)$, $\cos(\vec{v}, \vec{n}) > 0$ on ∂Q_2 satisfy the conditions

$$\begin{aligned} C_\alpha^2[g(x), \bar{\Omega}] &\leq k_2, \quad C_{\alpha, \alpha/2}^{1,1}[r(x, t), \partial Q_2] \leq k_2, \\ \sigma(x, t) &\geq 0 \text{ on } Q, \quad C_{\alpha, \alpha/2}^{1,1}[\tau(x, t), \partial Q_2] \leq k_2, \\ C_{\alpha, \alpha/2}^{1,1}[\eta(x, t), \partial Q_2] &\leq k_0, \quad \eta = \sigma, \cos(\vec{v}, \vec{n}), \end{aligned} \quad (1.15)$$

where α ($0 < \alpha < 1$), k_0, k_2 are non-negative constants. There is no harm in assuming that $\sigma(z) > 0$ on ∂Q_2 in (1.14), because otherwise we can find a solution $\Psi(x, t)$ of the equation

$$\Delta u - u_t = 0, \quad \text{i.e.} \quad \sum_{i=1}^N u_{x_i x_i} - u_t = 0 \text{ in } Q, \quad (1.16)$$

satisfying the boundary condition $\Psi(x, t) = 1$ on ∂Q , then the $v(x, t) = u(x, t)/\Psi(x, t)$ is a solution of the equation

$$\sum_{i,j=1}^N a_{ij} v_{x_i x_j} + \sum_{i=1}^N \tilde{b}_i v_{x_i} + \tilde{c}v - v_t = \tilde{f} \text{ in } Q \quad (1.17)$$

satisfying the initial-boundary condition (1.11) and

$$\frac{\partial v(x, t)}{\partial \vec{v}} + \tilde{\sigma}(x, t)v = \tilde{\tau}(x, t), \quad (x, t) \in \partial Q_2, \quad (1.18)$$

in which

$$\begin{aligned}\tilde{b}_i &= b_i + \sum_{j=1}^N [a_{ij}(\ln \Psi)_{x_j} + a_{ji}(\ln \Psi)_{x_i}], \quad \tilde{f} = f/\Psi, \\ \tilde{c} &= c + \sum_{i,j=1}^N a_{ij} \frac{\Psi_{x_i x_j}}{\Psi} + \sum_{i=1}^N b_i (\ln \Psi)_{x_i} - (\ln \Psi)_t \text{ in } Q, \\ \tilde{\sigma}(x, t) &= \frac{\partial[\ln \Psi(x, t)]}{\partial \vec{v}} + \sigma(x, t) > 0, \quad \tilde{\tau}(x, t) = \frac{\tau(x, t)}{\Psi(x, t)} \text{ on } \partial Q_2,\end{aligned}$$

here $\partial[\ln \Psi(x, t)]/\partial \vec{v} > 0$ on ∂Q_2 can be derived by Lemma 2.1 and Theorem 2.4 below.

The solution $u(x, t)$ of equation (1.5) with Condition C is indicated a function $u(x, t) \in C_{\alpha, \alpha/2}^{1,0}(Q) \cap \tilde{W}_2^{2,1}(Q^*)$, i.e. $u, u_{x_i} (i = 1, \dots, N) \in C_{\alpha, \alpha/2}^{0,0}(Q) (0 < \alpha < 1)$, $u_{x_i x_j} (i, j = 1, \dots, N), u_t \in L_2(Q^*)$, and $u(x, t)$ satisfies equation (1.5) for almost every point $(x, t) \in Q$, in which $C^{0,0}(Q) = C(Q)$ and Q^* is any closed subset in the domain Q . In this case, the solution of (1.5) is called a generalized solution in Q .

If the linear equation (1.1) with Condition C_0 satisfies $c(x, t) \leq 0, f(x, t) \geq 0$ and $c(x, t) \leq 0, f(x, t) \leq 0$ in Q , then we say that equation (1.1) satisfies Condition C_0^+ and Condition C_0^- respectively. Besides, equation (1.1) with Condition C and the conditions $c(x, t) \leq 0, f(x, t) \geq 0$ for almost every point $(x, t) \in Q$ will be denoted by Condition C^+ , and Condition C and the conditions $c(x, t) \leq 0, f(x, t) \leq 0$ for almost every point $(x, t) \in Q$ will be denoted by Condition C^- , and the conditions corresponding to Condition C'' will be called Condition C''^+ and Condition C''^- . In the next section, we shall prove the extremum principles of solutions for equation (1.1) with above smooth coefficients and measurable coefficients.

2. Extremum Principles of Solutions for Parabolic Equations of Second Order

We first prove some extremum principles of solutions for equation (1.1) with Condition C_0 , and then verify some extremum principles of solutions for (1.1) with Condition C .

2.1 Extremum principles of solutions for parabolic equations with continuous coefficients

Lemma 2.1 Suppose that equation (1.1) satisfies Condition C_0^+ , and $u(x, t)$ is a continuous solution of (1.1) in \bar{Q} . If $u(x, t)$ attains the non-negative maximum at a point $P^0 = (x^0, t^0) \in \partial Q_2$ and $u(x, t) < u(x^0, t^0)$ for $(x, t) \in Q$, then

$$\lim_{P \rightarrow P^0} \frac{u(P^0) - u(P)}{r(P^0, P)} > 0, \quad (2.1)$$

where $r(P^0, P) = [\sum_{i=1}^N (x_i - x_i^0)^2 + |t - t^0|]^2]^{1/2}$, $P = (x, t)$ approaches P^0 along a direction \vec{l} , $\cos(\vec{l}, \vec{n}) > 0$, \vec{n} is the outward normal at P^0 on ∂Q_2 .

Proof We make an inner tangent ball S in Q with the tangent point at P^0 , whose center is the point $P^1 = (x^1, t^0)$ and its radius is $R > 0$, and denote by ∂S the boundary of the ball S . Consider the auxiliary function

$$V(P) = e^{-\alpha[r^2 + (t - t^0)^2]} - e^{-\alpha R^2}, \quad (2.2)$$

where $r = |x - x^1| = [\sum_{i=1}^N (x_i - x_i^1)^2]^{1/2}$, α is an undetermined positive constant. It is clear that $V(P) > 0$ in S , and $V(P) = 0$ on ∂S . Through the direct calculation, we obtain

$$\begin{aligned} \mathcal{L}V &= \sum_{i,j=1}^N a_{ij} V_{x_i x_j} + \sum_{i=1}^N b_i V_{x_i} + cV - V_t \\ &= cV + e^{-\alpha[r^2 + (t - t^0)^2]} [\alpha^2 \sum_{i,j=1}^N a_{ij} (x_i - x_i^1)(x_j - x_j^1) \\ &\quad - 2\alpha \sum_{i=1}^N (a_{ii} + b_i(x_i - x_i^1)) + 2\alpha(t - t^0)]. \end{aligned}$$

Setting $S_1 = \{|x - x^1|^2 + |t - t^0|^2 \leq R^2, |x - x^1|^2 \geq R^2/4\}$, and choosing that α is large enough such that $\mathcal{L}V > 0$ in S_1 , we make an auxiliary function

$$W(P) = \varepsilon V(P) + u(P) - u(P^0).$$

Selecting the sufficiently small positive number ε such that $W(P) < 0$ on $S \cap \{|x - x^1|^2 = R^2/4\}$ and $W(P) \leq 0$ on ∂S , we can conclude

$W(P) \leq 0$ in S_1 . Otherwise, there exists an inner point P^2 of S_1 so that $W(P)$ attains the positive maximum at P^2 . According to the property of maximum point for the function of several variables, we have

$$W \geq 0, \quad cW \leq 0, \quad W_{x_i} = 0, \quad i = 1, \dots, N,$$

$$W_t = 0, \quad \sum_{i,j=1}^N a_{ij} W_{x_i x_j} \leq 0 \quad \text{at } P^2.$$

We can see $\mathcal{L}W \leq 0$ at P^2 . However by the definition of $W(P)$ we have

$$\mathcal{L}W = \varepsilon \mathcal{L}V(P) + \mathcal{L}u(P) - \mathcal{L}u(P^0) > 0 \quad \text{at } P^2.$$

The contradiction shows that $W(P) \leq 0$ for $P \in S_1$. Noting that $V(P^0) = 0$, hence

$$u(P^0) - u(P) \geq -\varepsilon[V(P^0) - V(P)] \quad \text{for } P \in S_1.$$

Thus when P approaches P^0 along the outward normal \vec{n} , we get

$$\lim_{P \rightarrow P^0} \frac{u(P^0) - u(P)}{r(P^0, P)} \geq -\varepsilon \frac{\partial V}{\partial \vec{n}} = 2\varepsilon \alpha R e^{-\alpha R^2} > 0. \quad (2.3)$$

Noting the condition $\lim_{P(\in \vec{s}) \rightarrow P^0} (u(P^0) - u(P))/r(P^0, P) \geq 0$, $\cos(\vec{l}, \vec{n}) > 0$, $\cos(\vec{l}, \vec{s}) > 0$ at P^0 , where \vec{s} is a tangent vector of ∂Q_2 at P^0 , from (2.3), it follows the inequality

$$\begin{aligned} \lim_{P(\in \vec{l}) \rightarrow P^0} \frac{u(P^0) - u(P)}{r(P^0, P)} &\geq \cos(\vec{l}, \vec{n}) \lim_{P(\in \vec{n}) \rightarrow P^0} \frac{u(P^0) - u(P)}{r(P^0, P)} \\ &+ \cos(\vec{l}, \vec{s}) \lim_{P(\in \vec{s}) \rightarrow P^0} \frac{u(P^0) - u(P)}{r(P^0, P)} > 0, \end{aligned}$$

i.e. (2.1) holds.

Lemma 2.2 Suppose that equation (1.1) satisfies Condition C_0^- , and $u(x, t)$ is a continuous solution of (1.1) in \bar{Q} . If $u(x, t)$ attains the non-positive minimum at a point $P^0 = (x^0, t^0) \in \partial Q_2$ and $u(x, t) > u(x^0, t^0)$ for $(x, t) \in Q$, then

$$\lim_{P \rightarrow P^0} \frac{u(P^0) - u(P)}{r(P^0, P)} < 0, \quad (2.4)$$

where $P = (x, t)$ approaches P^0 along a direction \vec{l} , $\cos(\vec{l}, \vec{n}) > 0$, \vec{n} and $r(P^0, P)$ are defined as in (2.1).

Proof Put $v(P) = -u(P)$, it is not difficult to see that $v(P)$ possesses the property of $u(P)$ in Lemma 2.1. By using (2.1), we obtain

$$\lim_{P \rightarrow P^0} \frac{u(P^0) - u(P)}{r(P^0, P)} = - \lim_{P \rightarrow P^0} \frac{v(P^0) - v(P)}{r(P^0, P)} < 0. \quad (2.5)$$

On the basis of Lemmas 2.1 and 2.2, it is easy to derive the following corollary.

Corollary 2.3 *Let S be a ball in \overline{Q} .*

(1) *If $u(x, t)$ is a continuous solution of equation (1.1) with Condition C_0^+ in \overline{Q} , and $u(x, t)$ does not take the non-negative maximum at the inner point of S , then $u(x, t)$ attains the non-negative maximum at the south pole or north pole of ∂S .*

(2) *If $u(x, t)$ is a continuous solution of equation (1.1) with Condition C_0^- in \overline{Q} , and $u(x, t)$ does not take the non-positive minimum at the inner point of S , then $u(x, t)$ attains the non-positive minimum at the south pole or north pole of ∂S .*

Next, we shall prove the maximum principle and minimum principle of solutions for equation (1.1) with some conditions.

Theorem 2.4 *Suppose that equation (1.1) satisfies Condition C_0^+ or Condition C_0^- , and $u(x, t)$ is a continuous solution of (1.1) in \overline{Q} . If $u(x, t)$ attains the non-negative maximum or non-positive minimum at an inner point $P^0 = (x^0, t^0)$ of \overline{Q} respectively, then*

$$u(x, t) = u(x^0, t^0) = u(P^0) \text{ in } \overline{Q_{t^0}} = \{(x, t) \mid x \in \overline{Q}, 0 \leq t \leq t^0\}.$$

Proof We first prove that if $u(x, t) = u(P)$ takes the non-negative maximum $u(P^0)$ at an inner point (x^*, t^*) of Q_{t^0} , then $u(P) = u(P^0)$ on the point set $Q_* = Q_{t^*} \cap \{t = t^*\}$, the t -coordinates of which are equal to t^* . Otherwise, there exists a point $P' = (x', t^*) \in Q_*$ such that $u(P') < u(P^0)$. Denote $E_0 = \{(x, t^*) \mid u(x, t^*) = u(P^0), (x, t^*) \in Q_{t^*}\}$, it is obvious that E_0 is a closed set in Q_* . Thus it is not difficult to find a ball on $t = t^*$ with the center in Q_* , which is tangent to an inner point $P^1 = (x^1, t^*)$ in Q_* and $P^1 \in E_0$ such that $u(P) < u(P^1)$ in the ball. By means of Lemma 2.1, we can see that $\partial u / \partial \vec{n} > 0$ at P^1 . On the other hand, we have $\partial u / \partial x_i = 0$ ($i = 1, \dots, N$) at P^1 . This contradiction proves that $u(P) = u(P^1)$ on Q_* .